

CARTEIRA DETALHADA

Carteira em 2019.06.30

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Valores Mobiliários Cotados						
Mercado de Cotações Oficiais de Bolsa de Valores Portuguesa						
Obrigações Diversas						
GRUPO PESTANA 2014/2020	EUR	480,000	101.75%	5,693.33	485,693.33	0.38%
HOVIONE FARMACIENCIA SA-TV-02.10.2023	EUR	300,000	100.00%	2,055.90	306,264.90	0.24%
JOSE DE MELLO SAUDE-TX.VR.-17.05.2021	EUR	750,000	99.75%	2,488.75	748,738.75	0.59%
SAUDACOR SA-TV-29.06.2021	EUR	700,000	101.84%	136.11	723,215.11	0.57%
TOYOTA CAETANO PORTUGAL - TV-09.08.2023	EUR	300,000	100.00%	2,625.94	312,525.94	0.25%
					Sub-Total:	2.02%
Mercado de Cotações Oficiais de Bolsa de Valores de Estados Membros da União Europeia						
Títulos de Dívida Pública						
ARAB REPUBLIC EGYPT-7.6003%-01.03.2029	USD	400,000	100.34%	10,471.52	380,119.09	0.30%
ARAB REPUBLIC OF EGYPT-4.75%-11.04.2025	EUR	500,000	100.15%	5,191.26	515,691.26	0.40%
ARAB REPUBLIC OF EGYPT-5.75%-29.04.2020	USD	700,000	102.94%	6,820.14	630,770.77	0.50%
BUONI POLIEN. DEL TES-1.85%-15.05.2024	EUR	3,000,000	99.55%	6,994.52	3,090,094.52	2.43%
BUONI POLIENNALI DEL TE-3.50%-01.03.2030	EUR	1,000,000	107.29%	11,602.74	1,137,682.74	0.89%
BUONI POLIENNALI DEL TES-1.45%-15.09.22	EUR	1,000,000	102.76%	4,250.68	1,023,950.68	0.80%
FED REPUBLIC OF BRAZIL-6%-07.04.2026	USD	800,000	109.06%	11,066.67	818,940.83	0.64%
HUNGARY-5.375%-25.03.2024	USD	500,000	110.81%	7,092.01	501,926.20	0.39%
IRISH TSY-1.5%-15.05.2050	EUR	650,000	100.89%	1,198.77	716,653.77	0.56%
ITALY GOVT INT BOND-3.85%-01.09.2049	EUR	1,000,000	101.34%	12,763.01	1,168,503.01	0.92%
KINGDOM OF MOROCCO-3.5%-19.06.2024	EUR	1,000,000	113.13%	1,051.91	1,136,301.91	0.89%
NETHERLANDS GOVERNMENT-0.5%-15.01-2040	EUR	650,000	99.60%	338.36	682,571.86	0.54%
REP SOUTH AFRICA-4.3%-12.10.2028	USD	500,000	94.38%	4,658.33	436,145.28	0.34%
REPUBLIC OF ANGOLA-9.5%-12.11.2025	USD	1,000,000	111.25%	12,666.67	1,018,643.82	0.80%
REPUBLIC OF CHILE-1.625%-30.01.2025	EUR	1,000,000	105.82%	6,722.60	1,087,052.60	0.85%
REPUBLIC OF CHILE-1.875%-27.05.2030	EUR	800,000	102.98%	1,393.44	896,417.44	0.70%
REPUBLIC OF COLOMBIA-7.75%-14.04.2021	COP	750,000,000	111.70%	12,261,986.30	218,432.02	0.17%
REPUBLIC OF TURKEY-5.2%-16-02-2026	EUR	800,000	101.50%	15,272.33	822,392.33	0.65%
REPUBLIC OF TURKEY-6.125%-24.10.2028	USD	1,000,000	92.85%	11,229.17	839,436.88	0.66%
UNITED MEXICAN STATES-2.875%-08.04.2039	EUR	200,000	98.60%	1,303.96	210,227.96	0.17%
UNITED MEXICAN STATES-3.75%-11.01.2028	USD	1,000,000	95.75%	17,604.17	909,458.84	0.71%
UNITED MEXICAN STATES-4.15%-28.03.2027	USD	1,000,000	95.08%	10,605.56	928,888.89	0.73%
					Sub-Total:	15.05%
Obrigações Diversas						
ABERTIS INFRASTRUCT. 2.375%-27.09.2027	EUR	600,000	99.68%	3,698.77	646,388.77	0.51%
ADLER REAL ESTATE AG-1.5%-17.04.2022	EUR	400,000	100.00%	1,213.11	405,073.11	0.32%
ALDESA FINANCIAL SERVCS-7.25%-01.04.2021	EUR	400,000	88.06%	13,291.67	226,935.67	0.18%
ALTICE FINANCING SA-5.25%-15.02.2023	EUR	600,000	105.74%	7,787.50	624,491.50	0.49%
ALTICE SA-6.25%-15.02.2025	EUR	200,000	100.13%	3,090.28	201,688.28	0.16%
ALTICE SA-7.25%-15.05.2022	EUR	64,337	106.05%	1,749.17	67,689.15	0.05%
ALTRIA GROUP INC-1.7%-15.06.2025	EUR	200,000	99.93%	1,254.10	208,968.10	0.16%
AMERICAN EXPRESS CREDIT-3%-22.02.2021	USD	250,000	99.90%	2,666.67	223,977.74	0.18%
ANGLO AMERICAN CAPITAL-1.625%-11.03.2026	EUR	500,000	99.21%	2,464.14	516,769.14	0.41%
ANGLO AMERICAN CAPITAL-3.5%-28.03.2022	EUR	800,000	112.10%	7,191.26	880,167.26	0.69%
ARCELIK AS-3.875%-16.09.2021	EUR	1,000,000	106.19%	30,469.18	1,049,949.18	0.82%
ARCELORMITTAL-0.95%-17.01.2023	EUR	200,000	99.38%	853.70	202,489.70	0.16%
ARCELORMITTAL-2.25%-17.01.2024	EUR	150,000	99.72%	1,516.44	159,361.44	0.13%
ARCELORMITTAL-3.125%-14.01.2022	EUR	380,000	106.54%	5,433.22	412,580.42	0.32%

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Carteira em 2019.06.30

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Obrigações Diversas						
ARDAGH PKG FIN/HLDGS USA-2.75%-15.03.24	EUR	500,000	100.00%	4,010.42	518,295.42	0.41%
ARENA LUX FIN SARL-2.875%-01.11.2024	EUR	800,000	102.08%	3,769.44	828,729.44	0.65%
AUCHAN HOLDING SADIR-2.375%-25.04.2025	EUR	500,000	99.79%	2,141.39	497,691.39	0.39%
AUCHAN HOLDING SADIR-2.625%-30.01.2024	EUR	500,000	99.69%	5,429.79	523,614.79	0.41%
AVIS BUDGET FINANCE PLC-4.75%-30.01.2026	EUR	500,000	100.00%	9,895.83	535,800.83	0.42%
AXZON AS-TV-26.05.2021	EUR	600,000	100.38%	2,550.00	602,550.00	0.47%
BABCOCK INTL GROUP PLC-1.75%-06.10.2022	EUR	500,000	103.19%	6,400.68	522,435.68	0.41%
BANCO BILBAO VIZCAYA -1.125%-28.02.2024	EUR	500,000	99.70%	1,880.14	516,015.14	0.41%
BANCO BPM SPA-1.125%-25.09.2023	EUR	600,000	99.94%	6,287.67	622,517.67	0.49%
BANCO DE SABADELL SA-1.75%-10.05.2024	EUR	300,000	99.78%	731.56	305,591.56	0.24%
BANCO DO BRASIL -4.75%-20.03.2024	USD	200,000	100.00%	2,638.89	185,916.42	0.15%
BANKIA SA-0.875%-25.03.2024	EUR	300,000	99.70%	695.70	306,206.70	0.24%
BANKIA SA-1%-25.06.2024	EUR	200,000	99.96%	27.32	201,089.32	0.16%
BAT INTL FINANCE PLC-0.875%-13.10.2023	EUR	800,000	99.47%	4,986.30	814,570.30	0.64%
BECTON DICKINSON AND CO-1%-15.12.2022	EUR	400,000	100.61%	2,158.90	411,258.90	0.32%
BELDEN INC-2.875%-15.09.2025	EUR	400,000	93.98%	3,354.17	415,790.17	0.33%
BNP PARIBAS TM - 23.01.2027	EUR	500,000	99.28%	4,599.32	546,499.32	0.43%
BOMBARDIER INC-6.125%-15.05.2021	EUR	250,000	103.50%	1,914.06	270,136.56	0.21%
BUNGE FIN.EUROPE BV-1.85%-16.6.2023	EUR	1,000,000	103.77%	707.65	1,034,117.65	0.81%
BURGERKING FRANCE-6%-01.05.2024	EUR	550,000	107.17%	5,408.33	592,450.83	0.47%
CAIXABANK SA-1.75%-24.10.2023	EUR	1,000,000	99.61%	11,938.36	1,055,728.36	0.83%
CAIXABANK SA-2.375%-01.02.2024	EUR	200,000	99.58%	2,121.23	216,089.23	0.17%
CAMPBELL SOUP CO - TV -16.03.2020	USD	500,000	100.00%	525.46	438,633.97	0.34%
CARLSBERG BREWERIES A/S-2.5%-28.05.2024	EUR	300,000	110.17%	676.23	332,662.23	0.26%
CASINO GUICHARD PERR-2.33%-07.02.2025	EUR	1,400,000	104.23%	19,636.05	1,189,840.05	0.93%
CASINO GUICHARD PERRA-4.498%-07.03.2024	EUR	200,000	101.93%	2,826.61	174,646.61	0.14%
CASINO GUICHARD PERRACHO-5.976%-26.05.21	EUR	300,000	117.82%	1,714.43	281,449.43	0.22%
CELLNEX TELECOM SA-2.375%-16.01.2024	EUR	400,000	99.97%	4,294.52	424,962.52	0.33%
CEMEX SAB DE CV-2.75%-05.12.2024	EUR	500,000	100.00%	954.86	510,714.86	0.40%
CEMEX SAB DE CV-3.125%-19.03.2026	EUR	250,000	100.00%	2,191.84	258,004.34	0.20%
CIA ESPANOLA DE PETROL-1%-16.02.2025	EUR	500,000	99.85%	616.44	504,701.44	0.40%
CMA CGM SA - 6.5%-15.07.2022	EUR	400,000	103.80%	11,916.67	359,004.67	0.28%
CMA CGM SA-5.25%-15.01.2025	EUR	100,000	95.10%	1,093.75	77,950.75	0.06%
CMA CGM SA-7.75%-15.01.2021	EUR	600,000	98.50%	21,312.50	576,882.50	0.45%
CMF SPA - 9% - 15.06.2022	EUR	500,000	97.23%	1,875.00	422,160.00	0.33%
CODERE FINANCE 2 LUXEMB-6.75%-01.11.2021	EUR	400,000	100.00%	4,500.00	402,488.00	0.32%
CONSTELLIUM NV-4.625%-15.05.2021	EUR	600,000	94.64%	3,468.75	605,790.75	0.48%
DELL INT LLC / EMC CORP-4%-15.07.2024	USD	500,000	99.56%	5,555.56	453,273.77	0.36%
DEUTSCHE PFAND-0.75%-07.02.2023	EUR	200,000	99.68%	587.67	204,013.67	0.16%
DOMETIC GROUP AB - 3% - 08.05.2026	EUR	600,000	100.00%	2,606.56	604,664.56	0.47%
DOMETIC GROUP AB - 3% - 13.09.2023	EUR	200,000	100.00%	4,767.12	212,721.12	0.17%
DVB BANK SE-1%-25.04.2022	EUR	200,000	99.29%	360.66	203,630.66	0.16%
EC FINANCE PLC-2.375%-15.11.2022	EUR	450,000	100.80%	1,335.94	459,912.94	0.36%
EDP FINANCE BV-1.5%-22.11.2027	EUR	400,000	99.16%	3,616.44	424,800.44	0.33%
EDP FINANCE BV-2%-22.04.2025	EUR	400,000	99.42%	1,508.20	435,808.20	0.34%
EDREAMS ODIGEO SA-5.5%-01.09.2023	EUR	500,000	100.00%	9,090.28	530,710.28	0.42%
ELETRONBRAS-C.E.BRASIL.-6.875% 30.07.2019	USD	600,000	105.50%	17,187.50	543,229.79	0.43%
EMPRESA NAVIERA ELCANO S-5.5%-26.07.2023	EUR	100,000	100.00%	5,108.22	108,987.22	0.09%

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Carteira em 2019.06.30

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Obrigações Diversas						
ENEL FINANCE INTL NV-1.5%-21.07.2025	EUR	300,000	98.57%	1,972.60	320,284.60	0.25%
EP INFRASTRUCTURE AS -1.659%-26.04.24	EUR	700,000	100.00%	2,062.42	696,707.42	0.55%
EURO DIRECTORIES BONDCO-TX.VR-09.12.2018	EUR	498,000	93.55%	2,234.08	423,044.08	0.33%
EURONEXT NV-1.125%-12.06.2029	EUR	400,000	99.12%	221.31	410,177.31	0.32%
EUROPCAR GROUP-4.125%-15.11.2024(XLUX)	EUR	300,000	100.00%	1,546.88	314,359.88	0.25%
EUROPCAR MOBILITY-4%-30.04.2026	EUR	200,000	100.00%	1,466.67	205,638.67	0.16%
EUTELSAT SA-2.25%-13.07.2027	EUR	400,000	99.82%	418.03	408,294.03	0.32%
EVOCA SPA-7%-15.10.2023(XDUB)	EUR	900,000	106.31%	13,125.00	960,762.00	0.75%
FAURECIA-3.125%-15.06.2026	EUR	250,000	100.00%	325.52	263,298.02	0.21%
FCC AQUALIA SA-1.413%-08.06.2022	EUR	1,000,000	100.29%	849.34	1,028,829.34	0.81%
FIRST QUANT.MINERALS L-7.25%-01.04.2023	USD	700,000	100.40%	12,546.53	605,809.78	0.48%
FLOWERVE CORPORATION-1.25%-17.03.2022	EUR	1,000,000	100.64%	3,586.07	1,012,696.07	0.79%
FORD MOTOR CRED.CO LLC-3.021%-06.03.2024	EUR	400,000	100.00%	3,829.90	427,269.90	0.34%
FORTUM OYJ-1.625%-27.02.2026	EUR	800,000	99.93%	4,380.82	838,716.82	0.66%
FOX CORP-3.666%-25.01.2022	USD	750,000	100.00%	11,838.13	689,060.30	0.54%
GALP GAS NATURAL DIS.1.375%-19.09.2023	EUR	300,000	98.80%	3,209.59	315,221.59	0.25%
GESTAMP FUND LUX SA-3.5%-15.05.2023	EUR	300,000	102.24%	1,312.50	307,012.50	0.24%
GLENCORE FINANCE EUROPE-1.5%-15.10.2026	EUR	900,000	99.46%	2,810.96	914,546.96	0.72%
GOLDMAN SACHS GROUP INC-2.425%02.1(ETLX)	USD	1,300,000	97.31%	2,451.94	1,130,230.18	0.89%
GRIFOLS SA-3.2%-01.05.2025	EUR	700,000	99.65%	3,671.11	724,671.11	0.57%
GRUMA SAB DE CV-4.875%-01-12-2024	USD	200,000	102.50%	785.42	186,930.94	0.15%
GRUPO ANTOLIN IRAUSA SA-3.25%-30.04.2024	EUR	500,000	99.70%	2,708.33	468,373.33	0.37%
HAPAG-LLOYD AG-5.125%-15.07.2024	EUR	150,000	100.26%	3,523.44	161,266.44	0.13%
HEIMSTADEN BOSTAD AB-2.125%-05.09.2023	EUR	500,000	99.61%	3,405.82	523,965.82	0.41%
HOLCIM FINANCE LUXEMBOURG-1.75%-29.08.29	EUR	400,000	98.65%	5,849.32	419,449.32	0.33%
IMPERIAL BRANDS FIN -1.125%-14.08.2023	EUR	200,000	99.45%	850.68	204,826.68	0.16%
INEOS FINANCE PLC-2.875%-01.05.2026	EUR	1,000,000	100.00%	5,270.83	1,016,490.83	0.80%
INTERCONTINENTAL HOTELS-2.125%15.05.2027	EUR	600,000	99.53%	1,602.46	637,854.46	0.50%
INTERNATIONAL GAME TECH-3.5%-15.07.2024	EUR	550,000	100.00%	8,822.92	593,060.42	0.47%
INTRALOT CAPITAL LUX-5.25%-15.09.2024	EUR	200,000	101.28%	3,062.50	103,062.50	0.08%
JAB HOLDINGS BV-1.25%-22.05.2024	EUR	500,000	99.36%	665.98	519,580.98	0.41%
JAGUAR LAND ROVER AUT.-2.2%-15.01.2024	EUR	500,000	95.11%	5,041.67	432,501.67	0.34%
K+S AG - 2.625% - 06.04.2023	EUR	1,000,000	103.30%	6,096.31	1,069,886.31	0.84%
LA FINANCIERE ATALIAN -5.125%-15.05.2025	EUR	300,000	82.20%	640.63	224,284.63	0.18%
LECTA SA-6.5%-01.08.2023	EUR	500,000	100.44%	13,451.39	393,196.39	0.31%
LGE HOLDCO VI BV-7.125%-15.05.2024	EUR	103,954	112.60%	925.84	109,196.09	0.09%
LOXAM SAS-3.5%-03.05.2023	EUR	400,000	100.30%	4,083.33	411,411.33	0.32%
LSF9 BALTA ISSUER SA-7.75%-15.09.2022	EUR	162,000	109.74%	3,661.88	164,574.86	0.13%
MARRIOTT INTERNATIONAL-TV-01.12.2020	USD	200,000	100.00%	468.04	176,333.95	0.14%
MARRIOTT INTERNATIONAL-TV-08.03.2021	USD	300,000	100.00%	517.17	264,791.88	0.21%
MARSH & MCLENNAN - 1.349%-21.09.2026	EUR	500,000	100.00%	1,866.42	522,181.42	0.41%
MATTERHORN TELECOM SA-3.875%-01.05.2022	EUR	400,000	99.76%	2,540.28	406,064.28	0.32%
MEDIOBANCA CRED FIN - 0.5%-01.10.2026	EUR	200,000	99.93%		200,752.00	0.16%
MMS USA FINANCING INC-1.25%-13.06.2028	EUR	500,000	99.61%	290.30	501,645.30	0.39%
MONICHEM HOLDCO 3 S.A.-5.25%-15.06.2021	EUR	100,000	96.60%	218.75	100,330.75	0.08%
MOTOROLA SOLUTIONS INC-4.6%-23.05.2029	USD	1,000,000	99.96%	4,727.78	926,509.47	0.73%
MTN MAURITIUS INVSTMENTS-4.755%-11.11.24	USD	800,000	95.47%	5,177.67	709,055.94	0.56%
MYLAN GROUP NV - 2.25%-22.11.2024(XDUB)	EUR	500,000	104.23%	6,780.82	515,545.82	0.40%

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Carteira em 2019.06.30

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Obrigações Diversas						
MYRIAD INTL HOLDINGS BV 4.85% 06.07.2027	USD	600,000	102.48%	14,065.00	576,238.13	0.45%
NESTLE HOLDINGS INC-2.375%-18.01.2022	USD	100,000	99.68%	1,068.75	89,326.67	0.07%
NOKIA OYJ-2%-11.03.2026	EUR	250,000	99.48%	1,516.39	260,316.39	0.20%
NOKIA OYJ-2%-15.03.2024	EUR	200,000	101.13%	1,169.40	211,165.40	0.17%
OBRASCON HUARTE LAIN SA-5.5%-15.03.2023	EUR	400,000	82.18%	6,449.32	278,461.32	0.22%
OC INTL INVST-4.25%-27.10.2020	EUR	200,000	101.65%	1,490.41	202,610.41	0.16%
ORANO SA-3.375%-23.04.2026	EUR	400,000	99.24%	2,508.20	417,240.20	0.33%
PETROBRAS GLOBAL FINANCE-5.75%01.02.2029	USD	600,000	99.19%	14,279.17	562,391.18	0.44%
PETROBRAS INTL FIN CO-5.875%-07.03.2022	EUR	1,250,000	113.64%	23,074.62	1,441,124.62	1.13%
PETROLEOS MEXICANOS-2.5%-21.08.2021	EUR	700,000	100.61%	15,006.85	715,433.85	0.56%
PETROLEOS MEXICANOS-3.75%-21.02.2024	EUR	500,000	102.50%	6,626.71	503,091.71	0.39%
PETROLEOS MEXICANOS-6.5%-23.01.2029	USD	1,000,000	100.83%	28,347.22	873,424.63	0.69%
PEUGEOT SA-2% -20.03.2025	EUR	700,000	99.68%	3,901.64	741,463.64	0.58%
PIRELLI & C SPA-TV-26.09.2020	EUR	500,000	99.95%	19.83	490,654.83	0.39%
PLAYTECH PLC-3.75%-12.10.2023	EUR	200,000	100.00%	1,625.00	211,603.00	0.17%
REXEL SA - 2.625% - 15.06.2024	EUR	100,000	100.25%	109.38	103,064.38	0.08%
REXEL SA-2.125%-15.06.2025	EUR	200,000	100.00%	177.08	206,343.08	0.16%
REXEL SA-2.75%-15.06.2026	EUR	200,000	100.00%	229.17	208,763.17	0.16%
SAIPEM FINANCE INTL BV-3%08.03.2021	EUR	200,000	103.70%	1,868.85	210,736.85	0.17%
SAPPI PAPIER HOLD.GMBH-3.125%-15.04.2026	EUR	400,000	100.00%	3,263.89	414,079.89	0.33%
SCHMOLZ + BICKENBACH LUX-5.625%-15.07.22	EUR	400,000	104.80%	10,312.50	354,440.50	0.28%
SCHOELLER ALLIBERT GROUP-8%-01.10.2021	EUR	800,000	108.03%	15,822.22	834,318.22	0.65%
SCHUMANN SPA-7%-31.07.2023	EUR	800,000	101.67%	23,333.33	844,381.33	0.66%
SL BIDCO BV-TV-06.02.2023	EUR	700,000	100.29%	5,881.94	735,631.94	0.58%
SMURFIT KAPPA ACQUISI-2.875%-15.01.2026	EUR	600,000	100.00%	7,906.25	660,670.25	0.52%
SMURFIT KAPPA ACQUISITIO-2.375%-01.02.24	EUR	400,000	102.25%	3,931.94	432,515.94	0.34%
SPP INFRASTRUCTURE FIN-2.625%-12.02.2025	EUR	600,000	105.64%	5,954.79	653,750.79	0.51%
STANDARD CHARTERED PLC -0.9%-02.07.2027	EUR	200,000	99.74%		200,352.00	0.16%
STENA AB-7.875%-15.03.2020	EUR	550,000	111.38%	12,632.81	589,874.31	0.46%
SUZANO AUSTRIA GMBH-5.75%-14.07.2026	USD	500,000	101.70%	13,256.94	490,155.49	0.38%
SWISSPORT INT.SA-6.75%-15.12.2021	EUR	800,000	108.21%	2,250.00	819,850.00	0.64%
SYNGENTA FINANCE NV-1.25%-10.09.2027	EUR	1,000,000	85.37%	10,034.25	958,274.25	0.75%
SYNGENTA FINANCE NV-1.875%-02.11.2021	EUR	700,000	101.63%	8,630.14	729,924.14	0.57%
SYNLAB UNSECURED BONDCO-8.25%-01.07.2023	EUR	300,000	110.13%	12,375.00	325,287.00	0.26%
TASTY BONDCO 1 SA-6.25%-15.05.2026	EUR	400,000	101.40%	3,958.33	425,482.33	0.33%
TELECOM ITALIA SPA-2.5%-19.07.2023	EUR	800,000	99.21%	18,958.90	841,534.90	0.66%
TELECOM ITALIA SPA-3%-30.09.2025	EUR	300,000	96.39%	6,731.51	316,721.51	0.25%
TELEFONICA EMISIONES-1.957%-01.07.2039	EUR	700,000	100.00%		701,057.00	0.55%
TEREOS FINANCE GROUPE I-4.125%16.06.2023	EUR	1,000,000	105.09%	1,577.87	794,317.87	0.62%
TESCO CORP TREASURY SERV-1.375%-2019	EUR	49,000	101.94%	671.90	49,676.80	0.04%
TESCO CORP TREASURY-1.375%-24.10.2023	EUR	500,000	98.65%	4,690.07	521,430.07	0.41%
TEVA PHARM FNC NL II-3.25%-15.04.2022	EUR	500,000	102.75%	3,385.42	495,450.42	0.39%
TEVA PHARM FNC-4.5%-01.03.2025	EUR	400,000	99.90%	5,950.00	389,030.00	0.31%
THYSSENKRUPP AG-1.375%-03.03.2022	EUR	500,000	98.15%	2,235.31	507,730.31	0.40%
THYSSENKRUPP AG-2.875%-22.02.2024	EUR	200,000	99.75%	2,016.44	210,346.44	0.17%
TURK TELEKOMUNIKASYON -6.875%-28.02.2025	USD	200,000	99.40%	4,659.72	180,685.17	0.14%
UNICREDIT SPA-TM-03.07.2025	EUR	500,000	99.72%		498,610.00	0.39%
UNICREDIT SPA-TM-25.06.2025	EUR	500,000	99.66%	85.38	500,730.38	0.39%

CARTEIRA DETALHADA

Carteira em 2019.06.30

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Obrigações Diversas						
UNILEVER CAPITAL CORP-2.9%-05.05.2027	USD	400,000	98.57%	1,772.22	359,325.32	0.28%
UNILEVER PLC-1.5%-11.06.2039	EUR	500,000	99.71%	389.34	523,769.34	0.41%
VERITAS US INC/BERMUDA-7.5%-01.02.2023	EUR	200,000	95.50%	6,208.33	196,208.33	0.15%
VODAFONE GROUP PLC-1.625%-24.11.30	EUR	300,000	99.30%	494.18	311,741.18	0.24%
VODAFONE GROUP PLC-2.875%-20.11.2037	EUR	500,000	98.23%	8,743.15	584,038.15	0.46%
VOLVO CAR AB-2.125%-02.04.2024	EUR	1,000,000	99.63%	5,167.35	1,029,957.35	0.81%
WEPA HYGIENEPRODUKTE 3.75%-15.05.2024	EUR	500,000	100.24%	2,343.75	511,993.75	0.40%
WIND TRE SPA-TV-20.01.2024	EUR	1,350,000	94.34%	7,012.50	1,337,532.00	1.05%
ZF NA CAPITAL-2.75% 27.04.2023	EUR	500,000	106.60%	2,404.37	529,294.37	0.42%
					Sub-Total:	63.75%
Mercado de Cotações Oficiais de Bolsa de Valores de Estado não membro da UE						
Títulos de Dívida Pública						
NIGERIA TREASURY BOND-16.39%-27.01.2022	NGN	32,000,000	124.95%	2,212,874.52	86,992.30	0.07%
REPUBLIC OF SOUTH AFRICA-7.75%28.02.2023	ZAR	24,300,000	100.37%	629,469.86	1,570,738.29	1.23%
					Sub-Total:	1.30%
Obrigações Diversas						
AKER ASA-TV-29.05.2020	NOK	1,000,000	100.00%	4,435.56	105,034.72	0.08%
AMAZON.COM INC-4.95%-05.12.2044	USD	100,000	99.35%	343.75	110,172.90	0.09%
AZUL INVESTMENTS LLP-5.875%-26.10.2024	USD	1,000,000	99.83%	10,444.44	873,053.11	0.69%
BAE SYSTEMS HOLDINGS INC-3.8%-07.10.2024	USD	300,000	99.70%	2,628.33	276,762.16	0.22%
BECTON DICKINSON EURO-1.208%-04.06.2026	EUR	500,000	100.00%	429.07	509,899.07	0.40%
CARGILL INC-3.05%-19.04.2021	USD	500,000	99.87%	3,007.64	447,752.76	0.35%
CATERPILLAR FINL SERVICE-TV-07.12.2020	USD	200,000	100.00%	360.54	176,436.33	0.14%
CONSUS REAL ESTATE-9.625%-15.05.2024	EUR	400,000	98.50%	4,705.56	392,365.56	0.31%
EDP FINANCE BV-5.25%-14.01.2021	USD	250,000	104.50%	6,052.08	233,393.75	0.18%
EIRCOM FINANCE DAC-3.5%-15.05.2026	EUR	250,000	100.00%	1,142.36	259,364.86	0.20%
EMPRESA DE TRANSPORTE ME-5%-25.01.2047	USD	500,000	98.69%	10,763.89	494,225.73	0.39%
JOHNSON & JOHNSON-2.25%-03.03.2022	USD	1,000,000	97.32%	7,312.50	890,151.58	0.70%
JOHNSON & JOHNSON-2.9%-15.01.2028	USD	2,000,000	99.81%	26,583.33	1,830,547.74	1.44%
MARRIOTT INTERNATIONAL-3.125%-15.10.2021	USD	250,000	99.31%	1,627.60	223,038.31	0.18%
NATURA COSMETICOS SA-5.375%-01.02.2023	USD	700,000	99.00%	15,572.57	652,129.68	0.51%
NEMASKA LITHIUM INC - 11.25%- 30.05.2023	USD	500,000	100.00%	4,687.50	425,911.69	0.33%
NEPTUNE FINCO CORP - 6.625%-15.10.2025	USD	250,000	100.00%	7,591.15	240,359.09	0.19%
NETFLIX INC-.3.875%-15.11.2029	EUR	400,000	100.60%	2,626.39	435,542.39	0.34%
PETROBRAS GLOBAL FINAN-6.85%-05.06.2115	USD	300,000	83.47%	1,427.08	274,449.11	0.22%
PETROBRAS GLOBAL FINANCE-6.125%-17.01.22	USD	122,000	103.16%	3,383.38	117,750.65	0.09%
REPUBLIC OF SOUTH AFRICA-10.5%21.12.2026	ZAR	22,000,000	112.92%	56,958.90	1,549,610.94	1.22%
SOFTBANK GROUP CORP-4%-20.04.2023	EUR	500,000	103.97%	3,888.89	546,338.89	0.43%
STENA AB-7%-01.02.2024	USD	600,000	94.50%	17,383.33	519,686.59	0.41%
SUZANO AUSTRIA GMBH-7%-16.03.2047	USD	400,000	109.51%	8,088.89	405,238.04	0.32%
TRANSURBAN FINANCE CO-1.45%-16.05.2029	EUR	300,000	99.88%	534.84	313,434.84	0.25%
UNICREDIT SPA-6.572%-14.01.2022	USD	500,000	100.49%	15,060.83	479,447.13	0.38%
VALE OVERSEAS LIMITED-4.375%-11.01(XNAS)	USD	400,000	101.20%	8,215.28	369,212.02	0.29%
WAL-MART STORES INC-2.35%-15.12.20(XNYS)	USD	500,000	99.99%	489.58	443,475.02	0.35%
					Sub-Total:	10.67%
Outros Valores						
Valores Mobiliários Estrangeiros Não Cotados						
Obrigações Diversas						

CARTEIRA DETALHADA

Carteira em 2019.06.30

Designação	Moeda	Quant./ Mont. Nom.	Cotação	Juros Corridos	Valor Global	%
Obrigações Diversas						
ALGECO GLOB FINANCE PLC-6.5%-15.0(XCIE)	EUR	600,000	99.85%	14,625.00	640,131.00	0.50%
BECTON DICKINSON AND CO-TV-29.12.2020	USD	600,000	100.00%	55.18	527,415.80	0.41%
CONTOURGLOBAL POWER HL-3.375%-01.08.2023	EUR	400,000	100.74%	5,587.50	420,223.50	0.33%
DKT FINANCE APS-7%-17.06.2023(XCIE)	EUR	400,000	107.49%	1,011.11	436,587.11	0.34%
JOSE DE MELLO SAUDE-TV-30.05.2025	EUR	150,000	100.00%	453.12	151,053.12	0.12%
KAEFER ISOLIERTECHNIK GM-5.5%-10.01.2024	EUR	200,000	100.00%	5,194.44	215,340.44	0.17%
NETFLIX INC-3.625%-15.05.2027	EUR	450,000	98.85%	2,039.06	493,169.06	0.39%
NEXTERA ENERGY OPERAT-4.25%-15.07.2024	USD	250,000	100.00%	88.54	217,784.30	0.17%
SA DE OBRAS SERVICIOS-6%-24.07.2022	EUR	300,000	100.00%	16,816.44	315,466.44	0.25%
SELECTA GROUP BV-5.875%-01.02.2024	EUR	600,000	100.40%	8,714.58	633,722.58	0.50%
TAKKO LUX 2 SCA-5.375%-15.11.2023	EUR	600,000	98.40%	4,031.25	506,477.25	0.40%
UNILABS SUBHOLDING AB-5.75%-15.05.2025	EUR	300,000	100.73%	2,156.25	307,235.25	0.24%
					Sub-Total:	3.82%
Liquidez						
A vista						
Depósitos à Ordem						
					3,316,348.80	2.60%
					Sub-Total:	2.60%
Outros Valores a Regularizar						
Valores Activos						
Valores Activos						
					1,043,411.57	0.82%
					1,955,639.36	1.54%
					-70,752.54	-0.06%
					Sub-Total:	2.30%
Valores Passivos						
Valores Passivos						
					-1,837,084.50	-1.44%
					-86,745.78	-0.07%
					Sub-Total:	-1.51%
Operações Cambiais						
Em mercado regulamentado						
Futuros						
FUT EUR CURR - SEP19	USD	100			0.00	0.00%
					Sub-Total:	0.00%
Operações Sobre Taxas de Juro						
Em mercado regulamentado						
Futuros						
FUT EURO BUXL 30Y BND SEP19	EUR	-40	S/COT		0.00	0.00%
FUT EURO-BUND - SEP19	EUR	-240	S/COT		0.00	0.00%
FUT EURO-SCHATZ - SEP19	EUR	250	S/COT		0.00	0.00%
FUT US 2YR NOTE - SEP19	USD	35	S/COT		0.00	0.00%
FUT US ULTRA BOND CBT - SEP19	USD	20	S/COT		0.00	0.00%
					Sub-Total:	0.00%
Total das aplicações:					127,399,325.57	
Número de Unidades de Participação em Circulação:					17,000,563.97	